

EXHIBIT B

Product Name	Facility	SandP	Moodys	\$ equiv Commitment	Funded Pct	\$ equiv Funded Notional	Market Price	\$ equiv Market Value	Haircut	\$ equiv Collateral Value	Industry
FORD MOTOR COMPANY (12/15/06)	7-YR TERM LOAN	B+	Ba3	45,244,430	100%	45,244,430	78.25	35,403,766	0.90	31,863,390	Automobiles
TXU ENERGY (10/10/07) CITI	TERM LOAN B- 2	B+	Ba3	24,999,999	100%	24,999,999	93.25	23,312,499	0.90	20,981,249	Electric Services
TXU ENERGY (10/10/07) CITI	TERM LOAN B- 3	B+	Ba3	49,946,171	100%	49,946,171	93.25	46,574,804	0.90	41,917,324	Electric Services
US INVESTIGATION SERVICES 08/21/07	TERM LOAN	B+	B1	79,373,497	100%	79,373,497	92.00	73,023,617	0.90	65,721,256	Detective, Guard & Armored Car Svcs
IMPERIAL TOBACCO SFA 18JUL07	TERM B	BBB	Baa3	111,285,341	100%	111,285,339	98.00	109,059,632	1.00	109,059,632	Tobacco
CARLSBERG (27OCT07)	A	BBB	Baa3	23,083,629	100%	23,083,629	99.75	23,025,920	1.00	23,025,920	Beverage
CARLSBERG REFI (12OCT05)	MULTICCY REVOLVER	NR	Baa3	59,603,395	82%	48,970,937	98.00	47,991,518	1.00	47,991,518	Beverage
WEST CORPORATION	TERM B-2 LOAN	BB-	B1	19,142,807	100%	19,142,807	88.50	16,941,384	0.90	15,247,246	Technology
				<u>412,679,268</u>		<u>402,046,808</u>		<u>375,333,141</u>		<u>355,807,534</u>	